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# NinjaTrader 8 Indicators and More

Please upload exported .zip files directly from NinjaTrader whenever possible (don't post .cs files). Also take note -- No DLL's allowed!

You MUST include a detailed description and a screenshot!

Thanks,

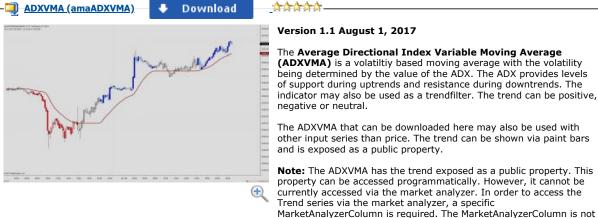
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yet included with the install file, as it has led to freezes with NT 8.0.8.0. The bug has been confirmed by NinjaTrader developers and only fixed with the latest release NT 8.0.9.0. (issue #12054). The market analyzer column and sound files for the ADXVMA will be availabe with a future update.



February 21st, 2018 12:48 PM topdogtony thanks for your efforts

November 12th, 2017 04:42 PM **JJ11** 

November 5th, 2017 09:47 AM bobc635 Thanks FT !!!





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# Version 2.3\*) November 16, 2017

The **SuperTrend** indicator is an application of the concept of MAE (maximum adverse excursion), which was introduced by John Sweeney in the mid-nineties. It is a Stop-And-Reverse (SAR) indicator based on breakouts from a modified Keltner channel.

The **SuperTrendU11** is an enhanced version of the original SuperTrend indicator that comes with the following modifications:

- You may select between 36 different moving averages for the baseline.
- The baseline is calculated one bar ago to avoid recalculating with each incoming tick.
- You may select from 4 different volatility measures average true range, average range, residual mean absolute deviation and residual root mean square deviation
- Average true range and average range can be calculated from 30

different moving averages.

- All volatility measures are also calculated one bar ago.

In fact there is no point in moving a trailing stop towards the current price intra-bar. Therefore a trailing stop should always be calculated from the prior bar and not the last price.

When you import the install file to NinjaTrader, it will also install the following moving averages:

- Moving Median
- Moving Median TPO
- Moving Median VWTPO
- Moving Mean TPO
- Moving Mean VWTPO
- Adaptive Laguerre Filter
- ADXVMA
- Butterworth Filter
- Distant Coefficient Filter
- Double Weighted Moving Average (DWMA)
- Exponential Hull Moving Average (EHMA)
- Gaussian Filter
- Holt EMA
- Laguerre Filter
- Range Weighted Moving Average
- SuperSmoother
- Sine Weighted Moving Average
- Tillson T3
- Triple Weighted Moving Average (TWMA)
- ZerolagHATEMA
- ZerolagTEMA

It will also install debugged versions of MAX and MIN, as the in-built versions supplied with NT8 do not work correctly with Renko bars (RemoveLastBarSupported).

The SuperTrend U11 can be set to revert intra-bar or at the bar close. With default settings the stop line is only broken, when there is a bar close beyond the stop. The indicator further comes with paint bars and sound alerts.

The SuperTrend is a trend indicator, which can be used in various ways. It is best used as a trailing stop or as a trend filter. It can also be used as a stop-and-reverse indicator, but will only work as such in trending markets. Typically it will allow for profitable results while the market is trending and then give the money back in sideways markets.

**Note:** The SuperTrend U11 has the trend exposed as a public property. This property can be accessed programmatically. However, it cannot be currently accessed via the market analyzer. In order to access the Trend series via the market analyzer, a



Details: SuperTrend U11 (amaSuperTrendU11)

Submitted by: Fat Tails [?]

October 21st, 2017 Size: 88.94 KB Downloaded: 1158 times

Keywords: atr average averagetruerange mad median movingaverage movingmedian range rms sar supertrend trailing trailingstop

[7 comments/ratings]



August 20th, 2018 08:08 AM abdunbar Great job!

July 19th, 2018 08:56 PM jmont1 \*\*\*\*\* @FatTails, Excellent work - THANKS

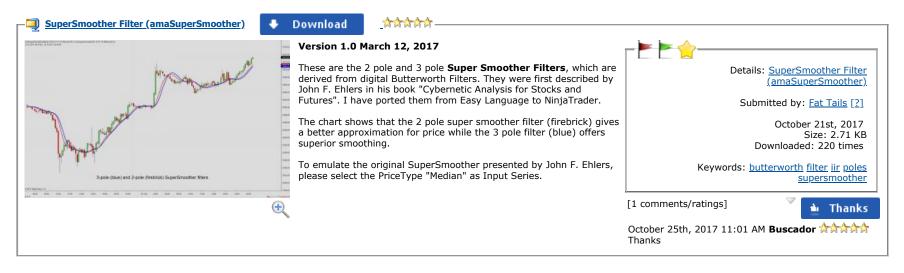
April 30th, 2018 01:52 PM hautetoddy Excellent. Thank you for this.

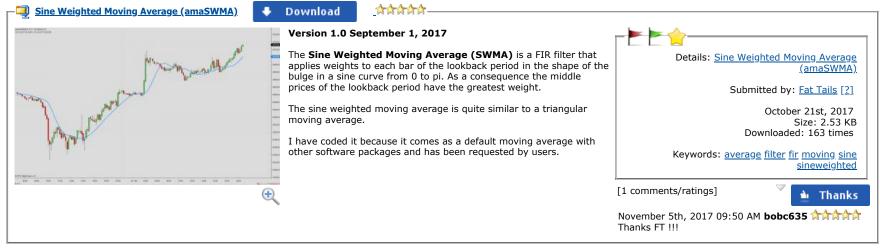
January 31st, 2018 01:22 AM Aregon Much appreciated - Thanks FT!!

More...

specific MarketAnalyzerColumn is required. The MarketAnalyzerColumn is not yet included with the install file, as it has led to freezes with NT 8.0.8.0. The bug has been confirmed by NinjaTrader developers and only fixed with the latest release NT 8.0.9.0. (issue #12054). The market analyzer column and sound files for the SuperTrend U11 will be available with a future update.

\*) Unfortunately, the forum software always renames zip files to match the original file name. Therefore the zip file refers to a prior version of the amaSuperTrendU11. Be assured that the zip file contains the indicator version referenced in the headline.











## Version 2.0\*) October 15, 2017

The **SuperTrend** indicator is an application of the concept of MAE (maximum adverse excursion), which was introduced by John Sweeney in the mid-nineties. It is a Stop-And-Reverse (SAR) indicator based on breakouts from a modified Keltner channel.

The SuperTrendM11 is an enhanced version of the original SuperTrend indicator that comes with the following modifications:

- The moving average has been replaced with a more robust median.



Details: SuperTrend M11 (amaSuperTrendM11)

Submitted by: Fat Tails [?]

October 20th, 2017 Size: 15.15 KB



- The median is calculated one bar ago to avoid recalculating with each incoming tick.

- The average true range (ATR) is calculated one bar ago to avoid recalculating with each incoming tick.

In fact there is no point in moving a trailing stop towards the current price intra-bar. Therefore a trailing stop should always be calculated from the prior bar and not the last price.

This version of the SuperTrend can be set to revert intra-bar or at the bar close. With default settings the stop line is only broken, when there is a bar close beyond the stop. The indicator comes with paint bars and sound alerts.

The SuperTrend is a trend indicator, which can be used in various ways. It is best used as a trailing stop or as a trend filter. It can also be used as a stop-and-reverse indicator, but will only work as such in trending markets. Typically it will allow for profitable results while the

market is trending and then give the money back in sideways markets.

**Note:** The SuperTrend M11 has the trend exposed as a public property. This property can be accessed programmatically. However, it cannot be currently accessed via the market analyzer. In order to access the Trend series via the market analyzer, a specific MarketAnalyzerColumn is required. The MarketAnalyzerColumn is not yet included with the install file, as it has led to freezes with NT 8.0.8.0. The bug has been confirmed by NinjaTrader developers and only fixed with the latest release NT 8.0.9.0. (issue #12054). The market analyzer column and sound files for the SuperTrend M11 will be available with a future update.

\*) Unfortunately, the forum software always renames zip files to match the original file name. Therefore the zip file refers to a prior version of the amaSuperTrendM11. Be assured that the zip file contains the indicator version referenced in the headline.

Downloaded: 390 times

Keywords: atr averagetruerange median sar supertrend trailing trailingstop

[2 comments/ratings]



Thanks

April 30th, 2018 01:53 PM hautetoddy Thank you for this handy helpful tool

October 21st, 2017 12:29 AM skfutures Thank you.

Moving Median (amaMovingMedian)

Download

The **Moving Median** is a central tendency which is calculated over a sliding window of price bars or indicator values. The median is the numeric value separating the higher from the lower half of the data

set built from the input series over the selected window.

Version 2.0 October 15, 2017

The moving median is a non-linear FIR (finite impulse response) filter that can be used like a moving average. Compared to all standard moving averages, it is a more robust central tendency, because it is less sensitive to outliers.

The moving median over a lookback period N is calculated by writing the last N values of the input series to an array, sorting the array and selecting the middle value of that array.



Details: Moving Median (amaMovingMedian)

Submitted by: Fat Tails [?]

October 20th, 2017 Size: 2.47 KB Downloaded: 199 times

Keywords: median moving movingmedian

statistics

Thanks

- Range Weighted Moving Average (amaRWMA)

Download



Version 1.0 March 12, 2017

The Range Weighted Moving Average (RWMA) is weighted moving average which uses the square of the range of the bar as weighting factor. The exact formula for the weighting factor has the bar range replaced with the number of tick levels covered by the bar.

Volatility is driven by volume and is approximately proportional to the square root of volume. Therefore it is possible to use the squared range as a proxy for volume. This is interesting when genuine volume figures are not available. This would be the case

- for FOREX data that comes without historical backfill for volume
- for instruments that are driven by other markets outside of the regular session



Details: Range Weighted Moving Average (amaRWMA)

Submitted by: Fat Tails [?]

October 20th, 2017 Size: 2.68 KB Downloaded: 212 times



In these cases the VWMA may be distorted, whereas the RWMA will still return proper results.

Keywords: average moving range rwma volatility <u>vwma</u> <u>weighting</u>

[2 comments/ratings]



May 3rd, 2018 06:25 PM tehuff I prefer using this over other " volume" strategies.

October 25th, 2017 11:04 AM Buscador Great indicator to add to the Indicator Hall of Fame.

Opening Range (amaOpeningRange)





Version 2.2 January 31, 2018

The **Opening Range** is the range obtained from the highest and lowest price of a security during the first minutes of daily trading activity. For example the opening range can be calculated from the first 5, 15 or 30 minutes.

The opening period can be selected via the time zone, the start time and the end time of the opening period. For example if you wish to display a 30-minute opening range for ES, you would select Exchange\_Time or US\_Central\_Standard\_Time, a start time of 8:30 AM and an end time of 9:00 AM. The indicator will then display the regular open and the opening range high, low and midline.

You may also use this indicator to display the pre-session range. It is possible to display the entire pre-session range that covers the period from the start of the trading day until the regular open, or you may select a custom period for the pre-session.

The indicator will only return an accurate opening range, if it is calculated from minute bars that align to the start time and end time of the selected opening period. For example, if you wish to display an accurate 30-minute opening range for ES, you may only apply the indicator to 1-min, 2-min, 3-min, 5-min, 10-min, 15-min or 30-min bars. When selecting other bar periods or bar types, there will be overlapping bars in the beginning and the end of the opening period. This may result in a slightly inaccurate opening range.

If you wish to display a correct opening range on any bar type, please proceed as follows:

- Add a secondary bar series of 1-min\*) bar to your primary price panel.
- Set the colors for candle outllines, candle wicks, up and down bars to transparent.
- Apply the indicator to the secondary 1-minute bars for an exact calculation.

\*) When you add a minute bar series to a tick or volume chart, this will slightly distort the chart, as the bar spacing is adjusted to the duration of the bars. As a consequence of the law of large numbers, the distortion will be smaller, if you add a secondary bar series with a lower resolution. It is therefore recommended to use the highest bar period available that aligns to the start time and end time of the opening period. For a 30-min opening period for ES, you may therefore add 30-min bars instead of 1min bars.

The chart attached shows the 30-min opening range on a 1000-tick chart to ES 12-17. The invisible secondary bars that were added are 30-min bars.

Update January 31, 2018: Version 2.1 did not properly calculate the opening range when the first bar of the opening range had a time stamp greater than the end time of the opening period (display of short period opening ranges on higher timeframe charts). Version 2.2 has the bug removed.



Details: Opening Range (amaOpeningRange)

Submitted by: Fat Tails [?]

October 20th, 2017 Size: 10.60 KB Downloaded: 1192 times

Keywords: european open opening overnight range regular resistance session support

[14 comments/ratings]



November 11th, 2018 04:46 PM gwgallo Very nice work. I've been looking for globex and opening range and this combines the two.

August 24th, 2018 07:55 PM dannyinhouston The very best!

June 19th, 2018 10:16 PM KeithL

June 17th, 2018 10:22 AM xplorer Thank you very much Harry.

More...



#### Version 1.1 August 1, 2017

This is a four element Adaptive Laguerre Filter as described by John Ehlers in his paper "Time Warp - Without Space Travel".

The Laguerre Filter is a smoothing filter based on Laguerre polynomials. Its first term is an EMA, which is then further smoothened with a damping factor. The damping factor may take any value between 0 and 1. When the damping factor is set to 0, the Laguerre Filter becomes a finite impulse response (FIR) filter. When the damping factor is set to a value close to 1, the filter becomes dramatically smoother, but will have a significant lag.

The Adaptive Laguerre Filter is based on the simple Laguerre Filter, but uses a variable damping factor. The damping factor is adjusted such that low frequency components are delayed more than high frequency components. The resulting filter is an adaptive moving average and can be compared to the Kaufman Adaptive Moving Average (KAMA) or the Variable Index Dynamic Average (VIDYA).



Details: Adaptive Laguerre Filter (amaAdaptiveLaguerreFilter)

Submitted by: Fat Tails [?]

October 20th, 2017 Size: 9.89 KB Downloaded: 188 times

Keywords: adaptive damping filter iir laguerre

polynomials

Thanks



This is a four element Laguerre Filter as described by John Ehlers in his paper "Time Warp - Without Space Travel".

The Laguerre Filter is a smoothing filter based on Laguerre polynomials. Its first term is an EMA, which is then further smoothened with a damping factor. The damping factor may take any value between 0 and 1. When the damping factor is set to 0, the Laguerre Filter becomes a finite impulse response (FIR) filter. When the damping factor is set to a value close to 1, the filter becomes dramatically smoother, but will have a significant lag.

The indicator that can be downloaded here is a four element Laguerre Filter. I have replaced the damping factor with a synthetic lookback period which allows for adjusting smoothness and lag. A lookback period of 1 corresponds to a simple 4-period triangular moving average.

Details: Laguerre Filter (amaLaguerreFilter)

Submitted by: Fat Tails [?]

October 20th, 2017 Size: 2.67 KB Downloaded: 131 times

Keywords: <u>damping filter iir laguerre polynomials</u>

[1 comments/ratings]

🖦 Thanks

November 5th, 2017 09:55 AM **bobc635** Thanks FT !!!

LaguerreFilter(1) = TMA(4)

When the synthetic lookback period is increased, the filter becomes smoother but has a slower response to price changes.

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